

Bank Name	J.P. Morgan Bank Luxembourg S.A.
LEI Code	7W1GMC6J4KGLBBUSYP52
Country Code	LU

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



Key Metrics

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,398	4,196	4,391	4,495	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,398	4,196	4,391	4,495	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	4,398	4,196	4,391	4,495	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	4,398	4,196	4,391	4,495	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	4,398	7,048	7,376	7,440	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,398	7,048	7,376	7,440	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	22,699	24,816	26,157	25,977	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	22,699	24,816	26,157	25,977	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	19.38%	16.91%	16.79%	17.30%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.38%	16.91%	16.79%	17.30%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	19.38%	16.91%	16.79%	17.30%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.38%	16.91%	16.79%	17.30%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	19.38%	28.40%	28.20%	28.64%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.38%	28.40%	28.20%	28.64%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	53,693	67,977	73,039	78,431	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	8.19%	6.17%	6.01%	5.73%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,398	4,196	4,391	4,495	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	4,398	4,196	4,391	4,495	C 47.00 (r310,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	53,693	67,977	73,039	78,431	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	53,693	67,977	73,039	78,431	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	8.2%	6.2%	6.0%	5.7%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	8.2%	6.2%	6.0%	5.7%	[A.2]/[B.2]	



2021 EU-wide Transparency Exercise Capital J.P. Morgan Bank Luxembourg S.A.

A OWN FUNDS 4,398 7,548 7,376 7,440 €0.00 (modical) Aniose (110) act 72 of CRR A1 COMMON EQUITY TES 1 CAPITAL (set of deductions and after appriying 4,398 4,196 4,391 4,495 €1.00 (modical) Acts (100) (modical) Aniose (110) act 72 of CRR A11 Copiel instruments (adjustments) (modical)									
18				As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
14					, ,				
Part									
Part									
1		A.1.2	Retained earnings						
1		-	Accumulated other comprehensive income	-2	-2	-2	-2	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
18		A.1.4	Other Reserves	0	0	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
Part		A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
18		A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r230,c010)	Article 84 of CRR
Part		A.1.7	Adjustments to CET1 due to prudential filters	0	-1	-1	-1	C 01.00 (r250,c010)	
Part		A.1.8		-24	-23	-25	-25	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CBR. Articles 4(115), 36(1) point (b) and 37 point (a) of CDR
Part		A.1.9	 (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs 	0	0	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
Part		A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
Part		A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
Part		A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
1.5		A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
March		A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r470,c010) + C 01.00 (r471,c010)+	Articles 4(36), 36(1) point (0; (i) and 89 to 91 of CRS; Articles 36(1) point (4) (ii), 243(1) point (b), 244(1) point (b) and 29 of CRS; Articles 36(1) point (b) and 29(3) of CRS; Articles 36(1) point b) (iii) and 29(3) of CRS; Articles 36(1) point b) (iv) and 155(4) o
A. 1.0		A.1.14.1		0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
A. 1.0		A.1.15	 (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment 	0	0	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
ALTO		A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
Part Color		A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Note Control		A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Note		A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (rS13,c010)	Article 36(1), point (m) and Article 47c CRR
April		A.1.18B	(-) Minimum value commitment shortfalls				0	C 01.00 (rS14,c010)	Article 36(1), point (n) and Article 132c(2) CRR
ALTO Control processes		A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (r515,c010)	Article 36(1), point (I) CRR
ALTO Description of American placements 0 0 0 0 0 0 0 0 0		A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
		A.1.20		0	0	0			
ACTION Threshold algorithms due to grand direct CST (and introducing (c)) 0 0 0 0 0 0 0 0 0		A.1.21		0	0	0		CAI (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
ACTION Transformer (a to a defined intervent) Comment (a) Commen									Articles 483(1) to (3), and 494 to 487 of CRR
No. 12.23 Color treatment adjustment to CFT Gold (n°) 0 0 0 0 0 0 0 0 0									
Act		\vdash							
Auto-		-							
A33 Other Additional Text 2 counts are T3 counts 0 0 0 0 0 0 0 0 0		-							ALTER OF DE CHARLES
A.3 Other Additional Time 1 Copied components and deductions		-							
A								C 01.00 (r690.c010) + C 01.00 (r700.c010) +	
A-4 TER 2 CAPTAL (and of deductions and after transitional adjustments)		A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r790,c010)	
A-1		A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,398	4,196	4,391	4,495	C 01.00 (r015,c010)	Article 25 of CRR
A.4.2 Other Tier 2 Capital components and deductions O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	2,852	2,985	2,945	C 01.00 (r750,c010)	Article 71 of CRR
AA3 The 3 transitional adjustments 0 0 0 0 0 Catal (indication + Cl. 00 (indication) + C		A.4.1	Tier 2 Capital instruments	0	2,852	2,985	2,945	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
B		A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (910,010) + C 01.00 (930,010) + C 01.00 (930,010) + C 01.00 (940,010) + C 01.00 (950,010) + C 01.00 (940,010) + C 01.00 (950,010) + C 01.00 (970,010) C 01.00 (974,010) + C 01.00 (978,010)	
Note Company		A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) +	
Note Part		-						C 01.00 (1960,c010)	And 1977 of 1971 of 1971
CAPITAL BATTOS (%) COMMON EQUITY TIER 1 CAPITAL BATTO (transitional period) 15.38% 16.51% 16.75% 17.30% 23.41%	OWN FUNDS REQUIREMENTS								Personan (AL(S), Vb, Vb aind Vis of Clinic
CAPITAL EATIOS (%) Transitional puriod C.2 TIER 1 CAPITAL RATIO (transitional puriod) 19.38% 16.91% 16.79% 28.26% 28.64% Ca. (5) 									
Transitional period C3 TOTAL CAPITAL RATIO (Universational period) 13.38% 28.40% 28.20% 28.64% 28.20% 28.64% 28.20% 28.64% 28.20% 28.64% 28.20% 28.64% 28.20% 28.64% 28.20%	CAPITAL RATIOS (%)								
CETI Capital Fully loaded D COMMON EQUITY TIER 1 CAPITAL (bully loaded) 4,398 4,196 4,391 4,495 4,49	Transitional period	-							*
CET1 RATIO (%) E COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) 19.38% 16.91% 16.79% 17.39% [0.1](B-k.1] .	CFT1 Canital	_							•
Figure F	Fully loaded							KA-301011	
F Adjustments to AT1 due to IFRS 9 transitional arrangements 0 0 0 0 C65st (+40,c62r) Memo items	Fully loaded ¹								•
Memo items		-	Adjustments to CET1 due to IFRS 9 transitional arrangements	0				C 05.01 (r440,c010)	
F Adjustments to T2 due to IRS 9 transitional arrangements 0 0 0 0 C65.01 (H40,039)	Memo items	-	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
		F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
F Adjustments included in RWAs due to JPRS 9 transitional arrangements 0 0 0 cost (+WL/GW)		F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indimments that are not eligible from a regulatory point of view at the reporting date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP" college note that this mintel load to differences to fully loaded CET1 capital ratio sublished by the carticostation banks e.e. in their Pillar's disclosure



Overview of Risk exposure amounts

					1
		RV	1		
(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	19,606	21,831	23,012	22,190	C 20.00 (c446, cx10) -[C 07.00 (r690, c220, s001) + C 07.00 (r1.01, c201, s001) + C 700 (r1.01, c220, s001) + C 80.01 (r400, c260, s001) + C 08.01 (r400, c260, s001) + C 08.01 (r400, c260, s002) + C 08.01 (r400, c260, s
Of which the standardised approach	19,606	21,831	23,012	22,190	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	631	642	594	1,156	C 07.00 (r990, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	129	122	94	206	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	5	0	3	4	C 02.00 (R520, c010)
Of which the standardised approach	5	0	3	4	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	2,328	2,221	2,454	2,421	C 02.00 (R590, c010)
Of which basic indicator approach	2,328	2,221	2,454	2,421	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	22,699	24,816	26,157	25,977	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securifisations)' section.



2021 EU-wide Transparency Exercise Market Risk

Of which Specific risk O O O O O O O O O O O O O O O O O O O										garr barnt L													
TOTAL RISK EXPOSURE AMOUNT AVERAGE OF PREVIOUS OF WORKING DAYS AVERAGE OF WORKING DAYS		SA						M									IN						
TOTAL RESK EXPOSURE AMOUNT TOTAL RESK EXP				VaR (Memoran	ndum item)	STRESSED VaR (Memorandum item)	AND MIG	RATION RISK	ALL PRICE					andum item)	STRESSED VaR (A	Memorandum item)	DEFAU MIGRAT	LT AND ION RISK	ALL PRICE			
As of 31/03/2021 As of 30/06/2021 As of 30/06	(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS		FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS		AVERAGE		FLOOR	AVERAGE	LAST	EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS	PREVIOUS DAY	FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS	LATEST AVAILABLE (SVaR	AVERAGE	LASI	FLOOR	AVERAGE	LAST	EXPOSURE
Of which Specific risk O O O O O O O O O O O O O O O O O O O		As of 30/09/2020	As of 31/12/2020			As of 30/09/2020 As of 31/12/2020																	
Of which Specific risk O	Traded Debt Instruments	5	0	0	0	0	0							0	0	0	0						
O		5	0	0	0	0	0							0	0	0	0						
Of which: Specific Risk O O O O O O O O O O O O O O O O O O O		0	0	0	0	0	0							0	0	0	0						
Of which Specific risk O		0	0	0	0	0	0							ı ö	0	0	0						
As of 31/03/2021	Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
As of 31/03/2021 As of 30/06/2021 As of 30/06/2021 As of 31/03/2021 Basic Part Basic	Foreign exchange risk	0	0	0	0	0	0							0	0	0	0						
As of 31/03/2021 As of 31/03/2021 As of 31/03/2021 As of 30/06/2021 Of which Specify at the specified of the		0	0	0	0	0	0					_		0	0	0	0						
aded Dekt Instruments 3 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	lotal	5		·								u u		U		<u> </u>							
Of which Specific risk 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		As of 31/03/2021	As of 30/06/2021				As of 31,	03/2021									As of 30/0	6/2021					
0f which Specific risk 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Traded Debt Instruments	3	4	0	0	0	0							0	0	0	0						
ultes 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Of which: General risk	3	4	0	0	0	0							0	0	0	0						
Of which: Specific risk 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Equities	0	0	0	0	0	0							0	0	0	0						
reform exchange risk 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Of which: General risk	0	0	0	ō	ō	ō							0	0	0	0						
mmodbles risk 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
		0	0	0	0	0	0							0	0	0	0						
	Commodities risk	0	0	0	0	0	0		_	_		_		0	0	0	0	^		•		•	

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	J.P. Morgan Bank Luxembourg S.A.								
					Standardise	ed Approach			
			As of 30,	09/2020			As of 31)	12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUR, %) Central governments or central banks	7,409	7,409	33		11,626	11.626	79	
	Regional governments or local authorities	.,	.,	0		0	0	0	
	Public sector entities	0				o o	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	41,818	29,979	6,116		55,438	38,591	7,897	
	Corporates	14,672	13,078	13,080		14,906	13,441	13,433	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Consolidated data	of which: SME	0	0	0		0	0	0	
CONSOIIUALEU UALA	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	235	226	339		279	264	396	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and cornorates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	669	669	669		719	719	719	
	Standardised Total ²	64,801	51,360	20,237	106	82,967	64,640	22,472	66

Control excessions of control banks Control excessions Control exc						Standardise	d Approach			
Control excessions of control banks Control excessions Control exc				As of 30)	09/2020			As of 31,	/12/2020	
Control development is a central shadow 100 207 0 102 202 0			Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	UNITED STATES	Contral coverments or contral basis of Social coverments or local authorities Redictated (Coverments or Local authorities Redictated (Coverments Easies International Coverments Easies International Coverments (Coverments or Local authorities Coverments or Local authorities (Coverments or Local authorities Coverments or Local authorities (Coverments or Local authorities Coverments or Local authorities (Coverments or Local authorities Covered books, and Coverments with 5 GT coefft assessment Confection without authorities (CIII)	0 0 0 0 31,942 142 0 0 0 0 0	0 0 0 26,995 133 0 0 0 0 0 0	133 0 0 0 0 0 0 0 0	o	0 0 0 42,112 150 0 0 0 0 0 1 1 0 0	0 0 0 34,817 141 0 0 0 0 1 1 0 0	141 0 0 0 0 0 0 2 2 0 0	0

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 30,	09/2020			As of 31)	12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control of community or control and control of control	6 0 0 0 4,970 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		16 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	7 0 0 0 7.143 1,934 0 0 0 0 0 0 22 0 0 0 0 0 0 0 0 0 0 0 0	7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	14 0 0 0 407 1,652 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Chandrad Value								

					Standardise	d Approach			
			As of 30)	09/2020			As of 31,	/12/2020	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Control overmentate or control basis of Recional overmentate or food authorities selected and the control of the control of the control food of the control of the contr	2,159 0 0 0 0 424 285 0 0 0 0 0 0 0	2,159 0 0 0 327 284 0 0 0 0 0 0 0 0 0	1 0 0 0 0 0 655 284 0 0 0 0 0 0 14 14 0 0	0	6,396 0 0 0 0 0 566 314 0 0 0 0 0 0 0	6,356 0 0 0 0 483 314 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 977 314 0 0 0 0 13 0 0	0
	Other exposures Standardised Total ²	10	10	10	0	10	10	10	0

		(2) Total value adjustments are exposures, but includes gene		nterparty excludes those for se	curistisation exposures, addition	al valuation adjustments (AVAs)	and other own funds reduct	ions related to the	
					Standardise	d Approach			
			As of 30/	09/2020			As of 31,	/12/2020	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Contral coverments or contral basis Activated overwream's or local authorities Authorities of local authorities Authorities of local authorities Bantilations Generations of Constantions Bantilations Generations of Constantions Bantilations Generations of Constantions Bantilations Generation of Local Constantions Bantilations Generation of Local Constantions Generation of Local Constantions Generations Gen	5,083 0 0 0 0 14 1,983 0 0 0 0 0 1 1 1 0 0 0 0 0 0 0 0 0 0 0	\$,683 0 0 13 1,24 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 13 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12 0 0 0 0 3 1,214 0 0 0 0 0 1 1 1 0 0 0 0 0 0 0 1 0 1 0	0	5,080 0 0 0 14 1,988 0 0 0 0 1 1 0 0 0 0	5,080 0 0 0 14 1,138 0 0 0 0 0 0 0 0 0 0 0 0 14 1,138 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12 0 0 0 0 3 1,438 0 0 0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0	٥
	Standardised Total ²	marrie			0				

The Control amounts while Economy value, is reported before taken into account any offer the six control medium of the control accounts on the control accounts on the control accounts on and also efficient before this account in the control accounts of the control accounts on a control accounts of the control account



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach J.P. Morgan Bank Luxembourg S.A.

	J.P. Morgan Bank Luxembourg S.A.								
					Standardise	d Approach			
			As of 30/	09/2020			As of 31	/12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
ITALY	Country Communities to control and control	12 0 0 0 0 2,163 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12 0 0 0 0 2,137 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 2,137 0 0 0 0 13 13	0	10 0 0 0 0 0 2,228 0 0 0 0 0 0 4 4 0 0 0 0 0 0 0 0 0 0 0	10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2,210 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Iotal*	(1) Original exposure, unlike Ex	posure value, is reported before	re taking into account any effer		rs or credit risk mitigation techn	riques (e.a. substitution effec	ts).	

					Standardise	d Approach			
			As of 30,	/09/2020			As of 31,	12/2020	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Control overcoments or control subsets accional overcoments or food an absorbites should be control or food and subsets should be control or food and should be co	0 0 0 0 1,866 229 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 462 22 0 0 0 0 0 0 0	0 0 0 0 2 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 3.271 228 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 670 86 90 0 0 0 0 0	0 0 0 0 134 86 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

O Costant accounts with Economy value is recorded before lattice the account an effect due to cost comments offered or constitute of their or cost side inflation beforesses (s.e. adultation which is a side of their or cost side inflation beforesses (s.e. adultation which is a side of their or cost side or

	Standardised Approach								
		As of 30,	09/2020			As of 31	12/2020		
freis Filip (4s)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
Count of soverements or central subsets decisional ownermous or forced authorities studial service of forced authorities studial service of the service of service	0 0 0 0 1,190 1,768 0 0 0 0 0 8 0 0 0 0	0 0 0 1322 1,209 0 0 0 0 8 0 0	0 0 0 0 26 1,309 0 0 0 0 111 0 0 0		0 0 0 0 1,041 1,205 0 0 0 0 0 15 0 0 0 0	0 0 0 188 1,194 0 0 0 0 15	0 0 0 0 28 1,194 0 0 0 0 0 0 22 22 0 0 0 0	o	

O Civinal encourse, untile Escourse value, is recorded before takino into account any effect due to credit convenion factors or credit risk mitioation techniques (i.e., substitution effects).

(3) Total value adjustments and crevisions oer country of countercardir excludes those for securistration encourse, additional valuation adjustments (ARNs) and other com funds reductions related to the

		exposures, but includes general credit risk adjustments.							
					Standardise	d Approach			
			As of 30/	09/2020			As of 31)	/12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %) Central governments or central banks	10	10	0		30	30	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	181	169	34		36	13	3	
	Corporates	770	682	682		731	620	620	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
NETHERLANDS	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property of which: SMF	9	0	0		0		0	
	of which: SME Exposures in default	0					0		
	Exposures in default Items associated with particularly high risk	· ·		11		6		l "	0
	Covered bonds	o o	0						
	Claims on institutions and corporates with a ST credit assessment	ů	0	ů		0	n n	ı o	
	Collective investments undertakings (CIU)	ŏ	ő	ő		ŏ	ŏ	l ő	
	Equity	ō	ō	ō		ō	ō		
	Other exposures	21	21	21		33	33	33	
	Standardised Total ²				0				0

Opinional encourse, unifies Encourse value, is reconted before balling into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

(I) Total value activaments and previously one counter of counterward vaculates those for securification encourses, additional valuation advantages (ANA) and other own funds reductions related to the

		exposures, but includes general credit risk adjustments.								
					Standardise	d Approach				
			As of 30)	09/2020			As of 31	/12/2020	provisions ²	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	
VIRGIN ISLANDS, BRITISH	Secured by mortgages on immovable property	0 0 0 0 0 1,327 0 0	0 0 0 0 0 0 1,311 0 0	0 0 0 0 0 1,311 0 0		0 0 0 0 0 0 1,330 0 0	1,316 0 0 1,316 0 0	0 0 0 0 0 1,316		
5.4.1511	of which: SRE Exosures in default Team associated with particularly high risk Covered bonds Covered bonds Claims on institutions and comovates with a ST credit assessment claims in institutions and cransitions (CEU) Charles are consumed and cradial constitution of the consumer Standard Section Charle Standard Section Charle Standard Section Charle	0 0 0 0 0 0 3	0 0 0 0 0 0 3	0 0 0 0 0	0	0 19 0 0 0 0	0 19 0 0 0 0	0 29 0 0 0		

(ii) Cosmid encourse, within Encourse value, is recorded before taking into account any effort due to credit consent fortine or credit risk enhances (see, subditation effects).
(ii) Established and intermediates and consistions one counter of countermediate encounters. Additional evaluation adjustments (ANA) and other own funds reductions enabled to the encounters. Additional evaluation adjustments (ANA) and other own funds reductions enabled to the encounters. Additional evaluation adjustments (ANA) and other own funds reductions enabled to the encounters.

		Standardised Approach								
		As of 30,	09/2020			As of 31	/12/2020	provisions ² 2 0 0 0 0 26		
(min FIR %)	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
Control securements or control backs decided overcomments or control backs decided observations of local substitutes and the securement of local substitutes and the securements of local substitutes and local subst	1 0 0 0 9 965 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 0 9 93 0 0 0 0 0 0 0 0 0 0 0 0	3 0 0 0 2 943 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	1 0 0 0 53 923 0 0 0 0 0 0 0 0 0	1 0 0 3 3 922 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 26 922 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

J.P. Morgan Bank Luxembourg S.A.

		Standardised Approach							
			As of 31,	03/2021			As of 30,	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions
	(min EUR, %) Central governments or central banks	14,547	14,547	32		14,525	14,525	35	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	International Organisations Institutions	51,293	35,313	7,213		49,556	30,571	6,343	
	Corporates of which: SME	25,748	16,278	15,343		23,847	16,195	15,129	
	or which: SME Retail	0	0	0		0	0	0	
onsolidated data	of which: SME Secured by mortgages on immovable property	0	0	0		0 1.376	0 1.396	0 475	
	of which: SME	0	0	0		. 0	1,330		
	Exposures in default	0	0	270		15 241	15	15 338	
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	336	
	Claims on institutions and comporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		2	2	2	
	Other exposures	748	748	748		1,032	1,007	1,007	
	Standardised Total ²	92,531	67,066	23,606	94	90,594	63,897	23,345	1

					Standardise	ed Approach			
			As of 31,	03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Control (accessment) or contro	162 0 0 0 42,894 172 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 172,894	102 0 0 2 22,177 165 0 0 0 0 0	0 0 0 0,442 163 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		88 0 0 42,945 38 30 0 0 144 0 0 0 0 0	88 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5,669 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²	(A) Original assessment of the F			0				2

		exposures, but includes general credit risk adjustments.							
					Standardise	d Approach			
			As of 31;	03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ^s	Exposure Value ^t	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Contral overmentes or central basics Resional overvennest or local authorities Public sector entities Hellitotar of Develoument Basics Generated of which SHE Resia	7 0 0 0 0 0 11,981 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7 0 0 0 0 0 3,833 0 0 0 0 0 34 0 0 0	15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		8 0 0 0 0 0 10,509 0 0 0 233 3 15 3 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 0 0 0 0 0 4,193 0 0 0 0 284 0 15 32 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1.6 0 0 0 0 0 0 3,109 0 0 0 15 48 0 0 0	
	Standardised Total ²				0	30	-		16

(1) Ougset appears, cells Econom value, is reported before taking into account any effect due to credit connection flowers or cell of an ellipsion beforesses (e.g. absolution effects).
(2) Total value adoptionesses and produces per country of countryparty excludes from the accordation exposure, additional substantial explicits, (1) Total value adoptioness and produces per country of countryparty excludes from the accordation exposure, additional substantial explicits, (2) Total value and produces are produced and produces are produced and produces and produces and produces are produced and produces are produc

					Standardise	d Approach			
			As of 31,	03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Control overstments or centrol which is control overstment or could without the control overstment or local authorities Analise, so to certifice. Analise, so control overstments and for the control overstment and for the control overstment and for the control overstment and for which 150 certification and connection with a \$1 Control of assessment Collection of which the control overstment of which the control overstment of the control overstment overstment of the control overstment overst	9,248 0 0 0 0 991 356 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9,248 0.00 0.00 0.00 788 355 0.00 0.00 0.00 0.00 0.00 0.00 0.00	0 0 0 0 142 355 0 0 0 0 15	0	9,234 0 0 0 946 359 0 0 15 0 8 6 0 0 0	9,234 0 0 0 621 399 0 0 0 0 8 8 0 0	0 0 0 0 124 339 0 0 0 5 0 12 0 0 0 0 37 7	0
	Standardised Total ²		-	3.0	0				0

		(2) Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.							
		Standardised Approach							
			As of 31	/03/2021			As of 30	/06/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Central operationals or central behavior. And Control operational or central behavior. Public sector cettities Andreas control operations of Banks Andreas Control operations of Banks Extractions Control operations Contr	S,072 G G G G G C 2,322 G G G G G G G G	5,079 0 0 49 1,524 0 0 0 0	14 0 0 0 1 1,524 0 0 0 0 0		S,077 G G G G G G G G G G G G G G G G G G	5,077 0 0 0 23 1,490 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·
	Other exposures Standardised Total ²	373	373	373		481	456	456	3

(I) Organi operate, utilité figueurs value, is reported before baire pins accourt any effect due to cost connect ficture or cost can elligation behomiques (e.g. authoritée effects).
(2) Tall value authoritées and pointeurs per consey et counteparty exclusie from te socialisation exposure, authoritées and pointeurs per counter party exclusie from the socialisation exposure, authoritées and pointeurs (prés) and dire com fonds reductions valued to the operation and pointeurs (prés) and dire com fonds reductions valued to the depointeurs (prés) and dire com fonds reductions valued to the depointeurs (prés) and dire com fonds reductions valued to the depointeurs (prés) and dire com fonds reductions valued to the depointeurs (prés) and dire com fonds reductions valued to the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and direct contractions valued to the common of the depointeurs (prés) and depointe



NETHERLANDS

2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

J.P. Morgan Bank Luxembourg S.A.

					Standardise	d Approach			
			As of 31	03/2021			As of 30,	06/2021	
	(min File %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
ITALY	Central ownermouth or central stands Sectional ownermouth or local arthorities Sectional ownermouth or local arthorities Sectional ownermouth or local arthorities Multitatural Eventonemen Banks Multitatural Eventonemen Banks Sectional Central Cen	9 0 0 0 0 0 0 2.331 0 0 0 0 0 0 0 7 7	9 0 0 0 0 2,306 0 0 0 0 0 0	0 0 0 0 0 0 2,306 0 0 0 0 0	0	16 0 0 0 7 2,407 0 0 0 55 0 0 22 22 0 0 0	16 0 0 7 2,380 0 0 54 0 22 22 0 0	0 0 0 7 2,380 0 0 20 0 34 0 0	0
	Equity Other exposures	0 70	0 70	0 70		0 80	0	0 80	
	Standardised Total ²				0				12

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the
exposures, but includes general credit risk adjustments.

					Standardise	d Approach			
			As of 31;	03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Central overmentario or contral tankina secional overmentario or local authorities Public socto estities Multilativasi (Povisionenel Barda Multilativasi (Povisionenel Barda Secional del Companione of wholi 3956 Secional del Companione Secional del Companione Sec	0 0 0 0 3,389 278 0 0 0	0 0 0 0 1,075 129 0 0 0	0 0 0 0 215 129 0 0 0		0 0 0 0 2,254 0 0 0 0 7 7	0 0 0 427 94 0 0 0 7 7	0 0 0 85 94 0 0 2 2	
	Execution in default Thems associated with particularly high risk Thems associated with particularly high risk Claims on inetitutions and consociate with a ET credit assessment Collection investments undertakines (CIU) Toucht	0 4 0 0 0	0 4 0 0 0 0	0 6 0 0 0	0	0 0 0 0	0 0 0 0	0 1 0 0 0	0

O (1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient factors or credit risk militagetion techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for accurditation exposures, dadformed valuation adjustments (AVAs) and other own funds reductions related to the

Control experiments or central basis Control experiments or central basis Control experiments or central basis Control experiments or local authorities Control experiments Control experimen			exposures, but includes gene	ral credit risk adjustments.				,		
Control conversaments or contact Justices Control conversaments Control conv						Standardise	d Approach			
Control departments or control losses Control department Control d				As of 31,	03/2021			As of 30	06/2021	
Control Governments or control Jaholas			Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Enable Branching	FRANCE	Central overments or central sales's solicional overments or local arthrottes solicional communication solicional communication solicional communication solicional communication solicional communication solicional of which ISE solicional soli	0 0 0 0 1,509 1,056 0 0 0 0 6 6 0 0	0 0 0 251 1,050 0 0 0 0 0 0			0 0 0 0 1,188 0 0 0 0 165 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	807 0 0		۰

	exposures, but includes gene	ral credit risk adjustments.						
				Standardise	d Approach			
		As of 31/	03/2021			As of 30/	06/2021	
a a	Original Exposure ^s	Exposure Value ^t	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	30	30	0		30	30	0	
	0	0	0		o o	0	0	
	0	0	0		0	0	0	
	882	51	10		847	0 135	27	
	792	673	673		887	753	753	
	0	0	0		0	0	0	
	0	0	0		0	0	0	
	0	0	0		32	32	11	
	0	0	0		0	0	0	
	1	1	1		6	6	9	0
	0	0	0		0	0	0	
credit assessment	0	0	0		0	0	0	
	0	0	0		0	0	0	
	32	32	32		20	20	20	
				0				0

O (1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient feature or credit risk militaption techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securidisation exposures, additional valuation adjustments (AMA) and other own funds reductions related to the

		exposures, but includes gene		marparty excludes tricke for se	icunstriation exposures, additio	nai valuation adjustments (AVAs) and dener dwn runus reduct	ions reward to the	
					Standardise	d Approach			
			As of 31/	03/2021			As of 30,	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min RJR. %) Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0	
VIRGIN ISLANDS, BRITISH	Public sector entities Multilateral Develorment Banks International Oroanisations	0	0	0		0	0	0	
	Institutions Corporates of which: SME Retail	1,533 0	1,515	1,515		1,496 0	1,481 0	1,481	
	of which: SME Secured by mortgages on immovable property of which: SME	0	0	0		0 85	0 84	0 29	
	or which self- Exposures in default Items associated with particularly high risk Covered bonds	0 18	0 18 0	0 27 0	0	0 38	0 38 0	0 57 0	0
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Other exposures Standardised Total ²	13	13	13	0	0		0	6

		exposures, but includes gene	ral credit risk adjustments.				,		
					Standardise	d Approach			
			As of 31,	/03/2021			As of 30	06/2021	
		Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Control operations of control bases Control operations of control bases Padde control operations Padde control operations Audition of control operations Section of control operations Composites of only 1506 Composites	1 0 0 0 130 1,000	1 0 0 0 1 130 1,000 0	3 0 0 0 0 65 1,000		1 0 0 0 102 1,086 0	1 0 0 0 0 102 1,085 0	3 0 0 0 48 1,085 0	
SPAIN	Secured by morteages on immovable encentry of whith 25% Exposures in default Times associated with particularly high risk Covered bondom and an exposure of the second con- cept of the second control of the second cont	0 0 7 0 0 0 5	0 0 7 0 0 0 0	0 0 11 0 0 0 0 5	0	14 14 0 15 0 0 0 7	0 14 0 14 0 0 0 0 7	5 0 21 0 0 0 0 7	c
	Standardised Total ²				0				



Credit Risk - IRB Approach

							IRB App	proach					
				As of 30/	09/2020					As of 31/	12/2020		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31/	03/2021					As of 30	06/2021		
		Origina	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

Country Region activity second							J.P.	Morgan Bank Luxembou							
Tended Majority Region Total grant currons amounted from the following amounted plants and the second regions and approach for the following amounted plants and the second regions and approach for the following amounted plants and approach for the following amount plants and approach following approach and approach approach approach and approach approach approach approach and approach appr								As of 31/12/2020							
Residual Maturity Country / Bragen Teld green carriers among our of country manufacture this country among of company among of country among our of country Audion Teld contrying among of country among our of count							Direc	ct exposures							
Residual Habeling Country / Region Total gross carrings amount of some destroyers for south and controllers for south and		(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
Randual Hazurity Country / Region Total conving amount of the individual discussion for conving amount of the individual discussion for convince amount of the individual discussion f													Off-balance s	heet exposures	
Residual Madurity Country / Region Tell grows carring amount of manufacturity and chickles (Manufacturity and chickles (Manufact									Derivatives with pos	sitive fair value	Derivatives with	negative fair value			-
Residual Madurity Country / Region Tell grows carring amount of manufacturity and chickles (Manufacturity and chickles (Manufact															
Residual Madurity Country / Region Tell grows carring amount of manufacturity and chickles (Manufacturity and chickles (Manufact															Risk weighted
1	Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	exposure amount
[4- 394] [314 374] [315 374] [of which: Financial assets held for trading	designated at fair value	fair value through other	or which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
13 - 17 1															
13 - 17 1															
17 - 27	[0 - 3M [
DY - SY	[1Y - 2Y [
197 - men 197	[3Y - 5Y [Austria													
19-94 19-9	[5Y - 10Y [[10Y - more														
15 15 15 15 15 15 15 15	[0 - 3M [
15 15 15 15 15 15 15 15	[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Belgium													
10 - 3 MI 1	[5Y - 10Y [10Y - more	=													
Total	[0 - 3M [3M - 1Y [
Total	[1Y - 2Y [Bulgaria													
10-341 13M-171 13Y-291 13Y-2	Total	=													
1997 - more 1998	[0 - 3M [3M - 1Y [
1997 - more 1998	[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Cyprus													
10-34 1 1 1 1 1 1 1 1 1	15Y - 10Y 10Y - more Total	4													
1397 - more	[0 - 3M [[3M - 1V [
1397 - more	1 17 - 27 1 1 2Y - 3Y 1 13Y - 5Y 1	Czech Republic													
10-34	Total	4													
72Y - 3Y Denmark	[0 - 3M [
[37' 100']	1 2Y - 3Y I 13Y - 5Y I	Denmark													
	[10Y - more Total	4													
[0-3M] [3M-V]	[0 - 3M [_					_							
[13Y - 2Y] [2Y - 3Y] Estonia [3Y - 5Y] Estonia	[3Y - 5Y [Estonia													
FSY - 10Y	「10Y - more	4													



General governments exposures by country of the counterparty

						J.P.	Morgan Bank Luxembou	rg S.A.						
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
0 - 3M	Finland													
[0 - 3M [France													
[0 - 3M [Germany													
[0 - 3M [Croatia													
[0 - 3M [Greece													
[0 - 3M [Hungary													
[0 - 3M [Ireland													
[0 - 3M [Italy													
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

		J.P. Morgan Bank Luxembourg S.A.												
							As of 31/12/2020							
						Dire	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	(<u>2</u>											Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Lithuania													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Luxembourg													
[0 - 3M [Malta													
10 - 3M 13M - 11Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more	Netherlands													
[0 - 3M [Poland													
130' - more	Portugal													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Romania													
110Y - more Total [0 - 3M [3M - 1Y [1 1Y - 2Y [2 Y - 3Y [37 - 5Y [5Y - 10Y [10Y - more Total	Slovakia													
10Y - more	Slovenia													



General governments exposures by country of the counterparty

						J.P.	Morgan Bank Luxembou	rg S.A.						
							As of 31/12/2020							
						Dire	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
	, <u></u> ,							Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance st	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Spain													
[0 - 3M [Sweden													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M 1 1 1 1 1 1 1 1 1	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
[0 - 3M 1 1 1 1 1 1 1 1 1	Hong Kong													



General governments exposures by country of the counterparty

						J.P.	Morgan Bank Luxembou	rg S.A.						
							As of 31/12/2020							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [u.s.	102 0 0 0 0 0 0 0	102 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	102 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [China													
[0 - 3M [Switzerland													
Total [0 - 3M [13M - 1Y [12Y - 2Y [12Y - 3Y [13Y - 5Y [15Y - 10Y [10Y - more Total	Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

J.P. Morgan Bank Luxembourg S.A.

						5.1 .	Morgan bank Luxembou	arg S.A.						
							As of 31/12/2020)						
						Direc	t exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
	, <u>-</u>											Off-balance s	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Africa													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Others													

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loars receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Inrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Regions:
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.



General governments exposures by country of the counterparty

						J.P.	Morgan Bank Luxembou							
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			
								Delivatives mai pos	nave ian value	Delivatives mai	negative ian value			
														Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)											
			positionsy	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [[3M - 1Y [
[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Austria													
[5Y - 10Y [[10Y - more														
Total [0 - 3M [[3 M - 1 Y [
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]	Belgium													
[3Y - 5Y [5Y - 10Y 10Y - more														
107 - more														
[1Y - 2Y [Bulgaria													
[3Y - 5Y [5Y - 10Y [10Y - more	Dalgaria													
[10Y - more Total [0 - 3M [
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]	_													
[3Y - 5Y]	Cyprus													
Total Total To														
[1Y - 2Y]														
[3Y - 5Y [[5Y - 10Y [Czech Republic													
27 - 57 137 - 57 157 - 107 107 - more Total 10 - 3M 13M - 17 17 - 27														
3M - 1Y 1Y - 2Y														
[2Y - 3Y [Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]														
	Estonia													
[10Y - more Total														



General governments exposures by country of the counterparty

						J.P.	Morgan Bank Luxembou	rg S.A.						
							As of 30/06/2021							
						Dire	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance st	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
0 - 3M	Finland													
[0 - 3M [France													
[0 - 3M [Germany													
[0 - 3M [Croatia													
[0 - 3M [Greece													
[0 - 3M [Hungary													
[0 - 3M [Ireland													
[0 - 3M [Italy													
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

						J.P.	Morgan Bank Luxembou	rg S.A.						
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ıce sheet	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Malta													
[0 - 3M [Netherlands													
[0 - 3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Poland													
[0 - 3M [Portugal													
[0 - 3M [Romania													
[0 - 3M [Slovakia													
[0 - 3M [Slovenia													



General governments exposures by country of the counterparty

						J.P.	Morgan Bank Luxembou	rg S.A.						
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Spain													
[0 - 3M [Sweden													
[0 - 3M [United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

						J.F.	As of 30/06/2021							
						Divo	as of 30/06/2021							
	(mln EUR)			On balance si	heet	Direc	ct exposures		Deriva	tives		Off balar	ice sheet	
	(MIN EUR)											Off-balance sh		
			Total carrying amount of					Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount or non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [u.s.	0 88 0 0 0 0 0	0 88 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 88 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0
[0 - 3M [China													
[0 - 3M [Switzerland													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Other advanced economies non EEA													
13V - more	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

J.P. Morgan Bank Luxembourg S.A.

						J.F.	Morgan Bank Luxembol	ily S.A.						
							As of 30/06/2021	L						
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
) · · · · ·											Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others													

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after of setting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Inrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominicia, Dominicia, Dominician Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Halti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuque, Medinique, Penetro Rico, Saint Barthelemy, Turks And Calcos Islands, Virgin Islands (British), Virgin

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

								As of 30	(09/2020															As of 31	12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross							,							Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform	ing			Performing			Non-performi	9					Performing			Non-perform	ing			Performing			Non-parform	ing			
(min ELIK)			Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in ored raik since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit sisk since initial secognition but not credit- impained (Stage 2)		Of which: exposures with forbuirance measures	Of which: Unlikely to pay that are not past-due or past-due <- 90 days	Public guarantee received in the context of the COVID-19 crisis	ânflows to non- parforming exposures			Of which: exposures wit forbearings measures	Of which: Instruments with significant increase in endit risk sino initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbasisings measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbarrance measures		Public guarantee received in the context of the COVID-19 crisis	Inflows to non- performing exposures
is and advances subject to active EBA-compliant moretoria	15	3	0	3	12		0	4	0	0	0	4	۰	0	۰	0	0				0		0	0		0		0	0	0	0	0
which: Households	15	3	0	3	12	۰	0	4	0	0	0	4	۰	0	۰	0	0	۰			0	۰	0	0	۰	0	0	0	0	0	0	0
of which: Collateralised by residential immovable property	15	3	0	3	12		0	4	0	0	0	4		0		0	0		0		0		0	0		0	0	0	0	0	0	
		0	0		0		0		0	0	0	0		0		0	0		0		0		0	0		0	0	0	0		0	
	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0		0		0		0	0		0	0	0	0	0	0	0
		0	0	۰	0		0		0	0	0	0		0	0	0	0		0	۰	0	۰	0	0		0	۰	0	0		0	

								As of 30	/09/2020															As of 31	/12/2020							
	Gross														Maximum amount of the guarantee that can be considered	Gross carrying amount														k	Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform	ning			Performing			Non-performi									Non-performi				Performing			Non-performin				
(min EUR)			Of which: exposures will forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbiarance measures				Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the CDVID-19 crisis	ânflows to non- performing exposures			Of which: exposures with forteasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)			Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee guarantee context of the COVID-19 crisis	Inflows to non- performing exposures
	s	5	0	5	0		۰			0	0	0	0		۰	۰	19	7	0	7	12	۰	0	6	۰	0	0	5	0	0	0	۰
	5	5	0	s	0		0		0	0	0	0	0	0	0	0	19	7	0	7	12		0	6		0	0	5	0	0	0	0
	5	5	0	5	0		0	۰		0	0	0			0	0	19	7	0	7	12	۰	0	6	۰	0	0	5	٥	0	0	۰
of which: Non-financial corporations		۰	0		0		0	۰		0	0	0			0	0	0		0		0	۰	0	0	۰	0	0	0	٥	0	0	
of which: Small and Medium-sized Enterprises	0	0	0		0	۰	0	۰	0	0	0	0	0	0		0	0		0		0	۰	0	0	۰	0		0	0	0	0	
		0			0					0	0	0				0	0				0		0	0				0	0	0	0	

								As of 30)	09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	Gross carrying amount
(min EUR)		Performing	Of which: exposums wit forbeinings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-performi	ng Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposums with forbeirance measures	Of which:		ng Of which: exposures with forbeirance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the CDVID-19 crisis	Inflows to non- performing exposures		Performing	Of which: exposures with forbeasince measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaind (Stage 2)		ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-parform	Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contect of the COVID-19 crisis	Enflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes		0	0		0	۰	0	0	0	0	0	0		0		0	0		0		0		0	0		0		0	0	0	0	
of which: Households		0			0			0	0			0				0	0	۰			0			0	۰			0				0
of which: Collateralised by residential immovable property	0	0			0			0	0			0				0	0	۰			0			0	۰			0				0
of which: Non-financial corporations	0	0	0	0	0		0			0	0	0		0	0			0	0	0		0	0	0		0	0	0	0	0		
of which: Small and Medium-sized Enterprises	0	0							0			0				0					0							0				0
of which: Collateralised by commercial immovable property		0			0				0			0				0	0				0			0				0				



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

ı								As of 31,	03/2021															As of 30/	06/2021							
								,							Maximum amount of the guasantee that can be considered	Gross carrying amount															Micomum amount of the guarantee that can be considered	Gross carrying amount
(min EUR)			Of which: exposume will forbearance measures	Of which: Instruments with significant increase in credit risk sino initial recognition but not credit- impained (Stage 2)	Non-perform	of which: exposures with forbeirance measures	Of which: Unlikely to pay that are not past-due or past-due <= 00 days		Performing	Of which: exposures with forbeavence measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		ng Of which: exposures with forbeirance measures	Of which: Unikaly to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Enflows to non- performing exposures			Of which: exposums wit forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-perform	ing Of which: exposums with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days				Of which:	Non-perform	Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not pait-due or pait-due <= 90 days	Public guarantee noosed in the context of the COVID-19 crisis	Inflows to non- performing exposures
Loans and advances subject to active EBA-compliant moratoria		0	0	0	۰	۰	0	0	0	0	۰	0	0	0	0	۰	0	۰	0		0	0		0		0	۰	0	0		0	0
of which: Households	0	0	0		0	0	0	0	0	0	۰	0		0	0	0	0	0	0	۰	0	0		0		0		0	0	0	0	0
of which: Collateralised by residential immovable property		0	0	0	0		0	0	0	0	۰	0			0	0	0		0		0	0		0		0		0	0			۰
of which: Non-financial corporations		0	0	0	0		0	0	0	0	۰	0			0	0	0		0		0	0		0		0		0	0			
of which: Small and Medium-sized Enterprises		0	0	0	۰	۰	0	0	0	0	۰	0	0		0	۰	0	۰	0		0	0		0		0	۰	0	0		0	0
of which: Collaboralised by commercial immovable property	۰	0	0		0		0	0	0	0		0			0	0	0		0		0	0		0		0		0	0	0	0	۰

								As of 31	(03/2021															As of 30	0/06/2021							
	Gross														Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform				Performing			Non-perform	rg					Performing			Non-perform	ning			Performing			Non-performi				
(min EUR)			Of which: exposures will forbeinance measures	Of which: Instruments with significant increase in could risk since initial recognition but not could- impaired (Stage 2)		Of which: exposures with fortwarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance missiones	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)			Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non- performing exposures			Of which: exposures with forbearings measures	Of which: Instruments with significant increase in credit rak since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures wit forbeanince measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbeirance measures	Of which: Unlikely to pay that are not past-due or pint-due <= 90 days	Public guarantee received in the content of the COVID-19 crisis	
Loans and advances with expired EBA-compliant monatoria	21		0		13	۰	0	1	۰	0		0		0	0	0	20				12	0	0	1	۰	0		0	0	0	0	0
	21		0		13		0	1	0	0		0		0	0	0	20		0		12	0	0	1		0		0	0	0	0	0
	21		۰	8	13		0	1		0		0		0	0	0	20				12	0		1		0		0	٥	0	0	0
of which: Non-financial corporations		0	0		0		0	0	0	0		0		0	0	0	0		0		0	0	0	0		0	۰	0	0	0	0	
of which: Small and Medium-sized Enterprises	۰	0	0		0	۰	0	0	٥	0	۰	0	۰	0	0	0	0		0		0	0		0		0	۰	0	0		0	
of which: Collateralised by commercial immovable property					0					0						0		۰		۰	0	0				0						

İ	As of 31/03/2021														As of 30/06/2021																	
	Gross carrying amount								Accumulated implement, accumulated regulative changes in fair value due to credit risk										unt						Accumulated impairment, accumulated respitive changes in fair value due to credit risk					Maximum amount of the guarantee that can be considered	Gross carrying amount	
(min EUR)			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in codit risk since intelligent recognition but not credit- impaired (Stage 2)	Non-perform	Of which: esposures will forbeirance measures	Of which: Unlikely to pay that are not past-due <= 90 days			Of which: exposums with forbearance measures	Of which:	Non-perform	Of which: exposures with forbairance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Enflows to non- performing exposures		Performing	Of which: exposures will forbearence measures	Of which: Instruments with significant increase in credit risk sinor initial recognition but not credit- impained (Stage 2)	Non-parform	Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due o= 90 days		Performing	Of which: exposures will forbearance measures	Of which: Instruments with significant increase in owdit risk since initial recognition but not credit- impained (Stage 2)	Non-perform	Of which: exposures with forbarrance measures	Of which: Unlikely to pay that are not paid-due or paid-due <= 90 days	Public guarantee received in the content of the COVID-19 crisis	Inflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	۰	0	0		0	۰	0	0	0	0		0		0	0	0	0	۰	0		0	0	۰	0		0		0	0		0	۰
of which: Households		0			0			0	0			0				0	0	۰			0			0				0				
of which: Collateralised by residential immovable property		0						0	0			0				0	0	۰			0			0				0				
of which: Non-financial corporations	۰	0	0	0	0		0	0	0	0	0			0	0	0	0		0	0	0	0	۰	0	0	0		0	0	0		
of which: Small and Medium-sized Enterprises	۰	0			۰			0	0			0				0	0	۰			0			0				0				
of which: Collateralised by commercial immovable property	۰	0			0			0	0			0				0	0				0			0				0				